

Summary of Gains from Bonds After July 01, 2007

BOND ISSUING COMPANY	GROSS GAIN ON BONDS
AMERICAN GEN GIN CORP	1,036,301.90
BANK AMER CORP SUB	538,294.99
BANK HAPOALIM B M NEW YORK	-
BEAR STEARNS CO INC	268,878.20
CAROLINA FIRST BK	10,868.76
CATERPILLAR FIN SERV CORP	16,950.34
CIT GROUP INC	3,182,687.25
COMPASS BK	3,328.74
COUNTRYWIDE FINANCIAL	2,145,033.52
COUNTRYWIDE HOME LOAN	197,552.40
FANNIE MAE	3,825.33
FEDERAL HOME LOAN MTG CORP	66,821.18
FEDERAL NATIONAL MTG ASSN	39,607.34
FEDERATED CAPITAL	356.36
FIRSTBANK PR	4,123.16
FORD MTR CR CO	-
FREDDIE MAC	8,094.75
GENERAL ELEC CAP	(73,239.96)
GENERAL MOTORS ACCEPT CORP	5,481,352.80
GENWORTH	260,350.34
HARTFORD LIFE GLOBAL FD	7,423.43
HARTFORD LIFE INSURANCE	193,698.60
HSBC FINANCE CP	67,189.01
INTERNATIONAL LEASE FIN CORP	70,398.72
JOHN HANCOCK LIFE INSURANCE CO	123,188.14
LASALLE FNDG LLC	187,479.80
LEHMAN BROTHERS HOLDINGS	(2,589,535.52)
MARSHALL & ILSLEY CORP	25,748.23
MBIA INC SR NT	12,741.28
MERCANTILE BK ORLANDO FLA	11,948.26
MERRILL LYNCH CO INC	25,191.43
PRIVATEBANK & TC CHICAGO IL	-
PROTECTIVE LIFE SECD TRS	46,817.82
PROVIDIAN NATL BK	1,445.42
PROVIDENT BANK OF CINCINATTI OHIO	817.34
PRUDENTIAL FINANCIAL INC	207,977.28
SAFRA NATL BK NEW YORK CERT	-
SLM CORP	(150,588.61)
STANDARD FED BK TROY MICH	90,393.42
TENNESSEE VALLEY AUTH	3,727.44
WESTERNBANK PR	12,603.06
TOTAL GAIN/LOSS ON BONDS	11,539,851.96